



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/03/2010	Spot Bond	77.3357	85.4289	10.47	0.00	0.00	0
23/03/2010	Spot Bond	106.9796	103.2117	(3.52)	0.00	0.00	0
23/03/2010	Spot Bond	108.4397	108.6016	0.15	0.00	0.00	0
23/03/2010	Spot Bond	123.6326	123.8584	0.18	0.00	0.00	0
23/03/2010	Spot Bond	116.2865	116.7898	0.43	0.00	0.00	0
23/03/2010	Spot Bond	104.5198	104.7195	0.19	0.00	0.00	0
23/03/2010	Spot Bond	98.1049	98.4490	0.35	0.00	0.00	0
23/03/2010	Spot Bond	97.7911	98.1669	0.38	0.00	0.00	0
23/03/2010	Spot Bond	99.2241	99.3890	0.17	0.00	0.00	0
23/03/2010	Spot Bond	91.2874	91.7339	0.49	0.00	0.00	0
23/03/2010	Spot Bond	85.1150	85.4483	0.39	0.00	0.00	0
23/03/2010	Spot Bond	73.4107	73.9431	0.73	0.00	0.00	0
Total							0